

Diamond Hill Small Cap Fund - Transactions vs. Russell 2000

USD

6/30/2021 to 9/30/2021

	Ending Percent of Total	Total Return	Contribution To Return
Red Rock Resorts, Inc. Class A	6.15	20.44	1.08
Mr. Cooper Group, Inc.	2.44	24.46	0.50
WESCO International, Inc.	3.06	12.16	0.35
SPX Flow, Inc.	2.04	12.18	0.27
Triumph Bancorp, Inc.	0.89	35.10	0.22
Vail Resorts, Inc.	3.62	5.54	0.20
Cimarex Energy Co.	1.32	20.91	0.19
CubeSmart	2.34	5.37	0.19
Live Oak Bancshares, Inc.	2.11	8.28	0.17
Jones Lang LaSalle Incorporated	0.65	26.93	0.15
Bank OZK	5.00	2.67	0.13
Seaboard Corporation	1.98	6.07	0.11
ProAssurance Corporation	2.68	4.75	0.10
BOK Financial Corporation	2.35	4.01	0.10
Cadence Bancorporation Class A	1.76	6.21	0.09
Bonanza Creek Energy Inc	1.78	2.96	0.09
Live Nation Entertainment, Inc.	2.00	4.04	0.08
WNS (Holdings) Limited Sponsored ADR	3.15	2.42	0.07
TriMas Corporation	0.88	6.69	0.06
Taseko Mines Limited	0.66	15.80	0.06
Ashland Global Holdings, Inc.	2.42	2.20	0.04
UFP Technologies, Inc.	0.50	7.38	0.04
Sterling Bancorp	4.74	1.01	0.03
Altabancorp	0.82	3.53	0.03
Post Holdings, Inc.	3.26	1.56	0.03
Allegiant Travel Company	1.93	1.07	0.03
W R Grace & Co	--	1.27	0.02
Concrete Pumping Holdings, Inc. Class A	0.80	1.05	0.02
Broadridge Financial Solutions, Inc.	0.49	3.55	0.02
Colfax Corporation	3.92	0.20	0.01
LivaNova Plc	--	2.69	0.01
U.S. Dollar	2.71	--	--
State Street Institutional Liquid Reserves Fund	0.00	-0.01	-0.00
Rayonier Inc.	1.21	0.04	-0.00
First Interstate BancSystem, Inc. Class A	1.21	-2.83	-0.00
Cal-Maine Foods, Inc.	3.47	-0.12	-0.01
Sanmina Corporation	0.72	-1.08	-0.01
First of Long Island Corporation	0.53	-1.98	-0.01
BankUnited, Inc.	0.92	-1.49	-0.02
Reinsurance Group of America, Incorporated	0.86	-2.00	-0.02
Sensata Technologies Holding PLC	0.44	-5.61	-0.03

Enstar Group Limited	3.00	-1.72	-0.03
Flowers Foods, Inc.	1.29	-1.37	-0.03
Chase Corporation	1.43	-0.45	-0.04
Integer Holdings Corporation	0.77	-5.16	-0.04
RenaissanceRe Holdings Ltd.	0.70	-6.20	-0.04
Douglas Dynamics, Inc.	1.22	-8.18	-0.05
Carter's, Inc.	0.85	-5.38	-0.05
Natus Medical Incorporated	1.48	-3.46	-0.05
Allied Motion Technologies Inc.	0.14	-9.15	-0.06
Stericycle, Inc.	1.46	-5.00	-0.08
UGI Corporation	1.05	-7.38	-0.09
Hanesbrands Inc.	1.63	-7.39	-0.12
Hyster-Yale Materials Handling, Inc. Class A	0.27	-30.75	-0.12
Wolverine World Wide, Inc.	1.06	-10.61	-0.14
Lancaster Colony Corporation	0.21	-12.77	-0.16
Green Brick Partners, Inc.	1.71	-9.85	-0.17
South Jersey Industries, Inc.	1.16	-16.99	-0.25
PROG Holdings, Inc.	1.44	-12.68	-0.28
Kirby Corporation	1.30	-21.03	-0.40
Total	100.00	2.16	2.16

DISCLOSURE:

Contribution to Return (CR) is an approximate measure of the contribution by an individual position to the overall portfolio return of the stated period. A daily contribution for each position is calculated by multiplying the position's previous day's ending weight by its daily total return. The daily total return is determined by summing the end of day stock price and any dividends, and dividing the result by the beginning stock price. These daily contributions are then geometrically linked to determine the CR for the entire stated period.

This data is an approximation, with nominal differences due to timing of cash flows, portfolio transactions and security pricing. The holdings identified may not represent all of the securities purchased, sold, or held in the portfolio, and past performance does not guarantee future results. [Source: FactSet, 2010]

Diamond Hill makes its own sector and industry classifications. On occasion, these classifications may differ from those used by other sources, which could result in differences in contribution analysis.